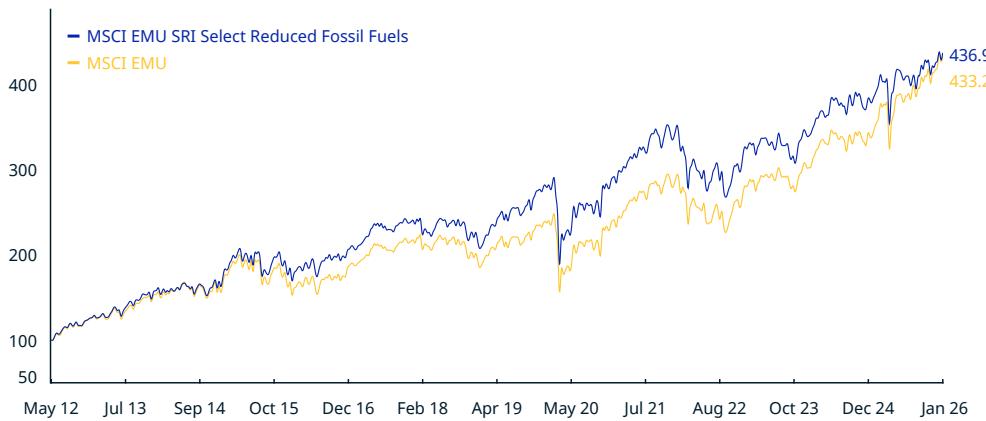


# MSCI EMU SRI Select Reduced Fossil Fuels Index (EUR)

The MSCI EMU SRI Select Reduced Fossil Fuels Index is based on the MSCI EMU Index, its parent index, and includes large and mid-cap securities across 10 Developed Markets (DM) in the EMU. The index aims to represent the performance of companies that are consistent with specific values and climate change based criteria, as well as exhibit a high minimum level of ESG performance. The Index is designed for investors seeking a diversified Socially Responsible Investment (SRI) benchmark comprised of companies with strong sustainability profiles while avoiding companies incompatible with values screen or having exposure to fossil fuels through extraction and production activities, power generation activities or reserves ownership. Constituent selection is based on research provided by MSCI ESG Research. The Index is float-adjusted market capitalization weighted and a 5% capping is applied on issuer weights in the Index.

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

## CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (EUR) (MAY 2012 – JAN 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI EMU SRI Select Reduced Fossil Fuels	MSCI EMU
2025	13.08	24.61
2024	10.04	10.34
2023	15.79	19.66
2022	-14.65	-11.78
2021	22.18	22.95
2020	2.12	-0.46
2019	33.21	26.51
2018	-10.94	-12.01
2017	12.60	13.30
2016	9.03	5.25
2015	14.00	10.55
2014	6.45	5.08
2013	27.13	24.42

## INDEX PERFORMANCE – GROSS RETURNS (%) (JAN 30, 2026)

## FUNDAMENTALS (JAN 30, 2026)

	ANNUALIZED								Div Yld (%)	P/E	P/E Fwd	P/BV
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 31, 2012				
MSCI EMU SRI Select Reduced Fossil Fuels	1.97	2.48	8.74	1.97	10.40	8.92	9.02	11.39	2.44	19.31	16.26	2.52
MSCI EMU	2.81	5.61	19.41	2.81	15.55	13.20	9.97	11.32	2.77	17.88	15.19	2.18

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – JAN 30, 2026)

	Beta	Tracking Error (%) <sup>1</sup>	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 31, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI EMU SRI Select Reduced Fossil Fuels	0.91	3.48	29.30	10.07	13.09	13.95	0.74	0.59	0.64	0.82	35.03	2020-02-19–2020-03-18
MSCI EMU	1.00	0.00	3.65	9.92	13.50	14.95	1.21	0.86	0.67	0.78	38.06	2020-02-19–2020-03-18

<sup>1</sup> Last 12 months   <sup>2</sup> Based on monthly gross returns data   <sup>3</sup> Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

## MSCI EMU SRI Select Reduced Fossil Fuels Index (EUR)

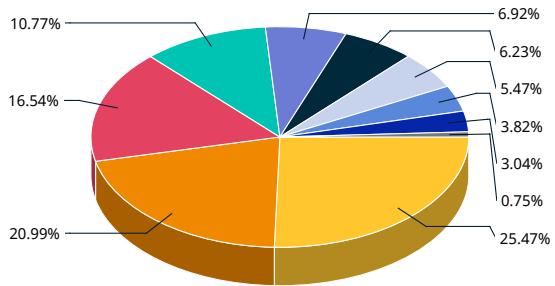
### INDEX CHARACTERISTICS

	MSCI EMU SRI Select Reduced Fossil Fuels	MSCI EMU
<b>Number of Constituents</b>	68	224
	<b>Weight (%)</b>	
<b>Largest</b>	10.96	7.35
<b>Smallest</b>	0.20	0.03
<b>Average</b>	1.47	0.45
<b>Median</b>	0.87	0.21

### TOP 10 CONSTITUENTS

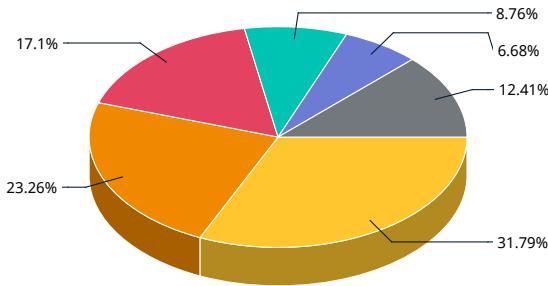
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	10.96	7.35	Info Tech
SCHNEIDER ELECTRIC	FR	5.12	2.07	Industrials
AXA	FR	4.00	1.04	Financials
MUENCHENER RUECKVERSICH	DE	3.84	1.04	Financials
ESSILORLUXOTTICA	FR	3.62	1.21	Health Care
SOCIETE GENERALE	FR	3.51	0.81	Financials
HERMES INTERNATIONAL	FR	3.28	1.00	Cons Discr
PROSUS N	NL	3.23	0.99	Cons Discr
INFINEON TECHNOLOGIES	DE	3.08	0.85	Info Tech
LEGRAND	FR	2.75	0.55	Industrials
<b>Total</b>		<b>43.38</b>	<b>16.92</b>	

### SECTOR WEIGHTS



- Financials 25.47% ● Industrials 20.99% ● Information Technology 16.54%
- Consumer Discretionary 10.77% ● Utilities 6.92% ● Consumer Staples 6.23%
- Health Care 5.47% ● Communication Services 3.82% ● Materials 3.04%
- Real Estate 0.75%

### COUNTRY WEIGHTS



- France 31.79% ● Netherlands 23.26% ● Germany 17.1% ● Italy 8.76%
- Finland 6.68% ● Other 12.41%

\*DM countries in the EMU include: Austria, Belgium, Finland, France, Germany, Ireland, Italy, the Netherlands, Portugal and Spain.

The MSCI EMU SRI Select Reduced Fossil Fuels Index was launched on Oct 04, 2019. Data prior to the launch date is back-tested test (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested performance and actual results. Past performance – whether actual or back-tested – is no indication or guarantee of future performance.

## ABOUT MSCI

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit [www.msci.com](http://www.msci.com).

The data, data feeds, databases, reports, text, graphs, charts, images, videos, recordings, models, metrics, analytics, indexes, assessments, ratings, scores, software, websites, products, services and other information delivered in connection with this notice (the "Information"): (a) are proprietary information of MSCI and its suppliers, (b) may not be used for commercial purposes without prior written permission from MSCI Inc. or its affiliates ("MSCI"), and (c) are not investment advice and must not be relied on as such. The Information and its use are further subject to the disclaimer at <https://www.msci.com/legal/notice-and-disclaimer>. As detailed therein, MSCI AND ITS SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE OR OTHERWISE WITH RESPECT TO THE INFORMATION HEREIN AND DISCLAIM ALL LIABILITY TO THE MAXIMUM EXTENT PERMITTED BY LAW. For information about how MSCI collects and uses personal data, refer to <https://www.msci.com/privacy-pledge>.

© 2026 MSCI Inc. All rights reserved.



MSCI EMU SRI Select Reduced Fossil Fuels Index (EUR) | [msci.com](http://msci.com)